



Metropolitan Stock Exchange of India Limited

Department: Market Operations

Segment: Equity Derivatives

Circular No: MSE/TRD/8639/2020

Date: February 07, 2020

Subject: Introduction of Weekly Derivatives contracts on Stocks and SX40 Index

To All Members,

In terms of provisions of the Rules, Bye-Laws and Regulations of the Exchange and on the basis of approval received from SEBI; members of the Exchange are hereby notified about the introduction of Weekly Futures and Options Contracts in Equity Derivatives segment.

The Exchange shall launch the following products with effect from March 2, 2020:

- Weekly Future & Option contracts on 140 Stocks
- Weekly Future & Option contracts on SX40

The Product Description and Trading Parameters of above contracts are specified in the Annexure 1.

The Weekly contracts will be available for trading in the Mock Trading Session of February 8, 2020. (Refer Mock Trading Circular no. MSE/TRD/ 8621/2020 dated February 4, 2020).

For any clarifications, contact Customer Service on 022-61129010 or send an email at customerservice@msei.in.

**For and on behalf of
Metropolitan Stock Exchange of India Limited**

**Shalini Rebeiro
Asst. Vice President**

Weekly Equity Derivatives Contract Specifications

DESCRIPTION	SECURITY DESCRIPTION			
	FUTSTK	OPTSTK	FUTIDX	OPTIDX
Instrument Type	140	140	SX40	SX40
Underlying	140	140	SX40	SX40
Underlying Symbol	Symbol of Underlying Stock Futures (Annexure)	Symbol of Underlying Stock Futures (Annexure)	SX40	SX40
Type of Option	-	Premium styled European Call and Put Options	-	Premium styled European Call and Put Options
Quotation/Price Quote	Price in INR (Rs.)	Price in INR (Rs.)	Price in INR (Rs.)	Price in INR (Rs.)
Tick size	INR (Rs.) 0.05	INR (Rs.) 0.05	INR (Rs.) 0.05	INR (Rs.) 0.05
Strike Price Intervals	-	Depending on underlying price	-	100
Contract trading cycle	Every Thursday of the week. In case Thursday is a trading holiday, the previous trading day shall be the expiry/last trading day. All contracts shall expire at the normal market closing time on the expiry day or such other time as decided by Exchange.			
Trading hours	Monday to Friday 9:15 a.m. to 3:30 p.m.	Monday to Friday 9:15 a.m. to 3:30 p.m.	Monday to Friday 9:15 a.m. to 3:30 p.m.	Monday to Friday 9:15 a.m. to 3:30 p.m.
Expiry/ Last trading day	5 weekly expiry contracts excluding the expiry week of monthly contract. New serial weekly options contract shall be introduced after expiry of the respective week's contract.			
Permitted Lot Size	Underlying specific (Annexure)	Underlying specific (Annexure)	35 lots	35 lots
Mode of settlement	Physical	Physical	Cash settled in Indian Rupees	Cash settled in Indian Rupees
Operating Range/ Price Band	Operating range of 10% of the base price	A contract specific price range based on its delta value is computed and updated on a daily basis	Operating range of 10% of the base price	A contract specific price range based on its delta value is computed and updated on a daily basis

Annexure 2

List of Underlying Stocks

Sr. No.	Underlying	Symbol	Market Lot Size
1	ACC Limited	ACC	400
2	Adani Enterprises Limited	ADANIENT	4000
3	Adani Ports and Special Economic Zone Limited	ADANIPOINTS	2500
4	Adani Power Limited	ADANIPOWER	10000
5	Amara Raja Batteries Limited	AMARAJABAT	800
6	Ambuja Cements Limited	AMBUJACEM	2500
7	Apollo Hospitals Enterprise Limited	APOLLOHOSP	500
8	Apollo Tyres Limited	APOLLOTYRE	3000
9	Ashok Leyland Limited	ASHOKLEY	8000
10	Asian Paints Limited	ASIANPAINT	600
11	Aurobindo Pharma Limited	AUROPHARMA	1000
12	Axis Bank Limited	AXISBANK	1200
13	Bajaj Auto Limited	BAJAJ-AUTO	250
14	Bajaj Finserv Limited	BAJAJFINSV	125
15	Bajaj Finance Limited	BAJFINANCE	250
16	Balkrishna Industries Limited	BALKRISIND	800
17	Bank of Baroda	BANKBARODA	5400
18	Bata India Limited	BATAINDIA	550
19	Bharat Electronics Limited	BEL	6000
20	Berger Paints (I) Limited	BERGEPAIN	2200
21	Bharat Forge Limited	BHARATFORG	1300
22	Bharti Airtel Limited	BHARTIARTL	1851
23	Bharat Heavy Electricals Limited	BHEL	10400
24	Biocon Limited	BIOCON	2300
25	Bosch Limited	BOSCHLTD	40
26	Bharat Petroleum Corporation Limited	BPCL	1800
27	Britannia Industries Limited	BRITANNIA	200
28	Cadila Healthcare Limited	CADILAHC	2200
29	Canara Bank	CANBK	2600
30	Century Textiles & Industries Limited	CENTURYTEX	600
31	CESC Limited	CESC	800
32	Cholamandalam Investment and Finance Company Limited	CHOLAFIN	2500
33	Cipla Limited	CIPLA	1150
34	Coal India Limited	COALINDIA	2700
35	Colgate Palmolive (India) Limited	COLPAL	700
36	Container Corporation of India Limited	CONCOR	1563
37	Cummins India Limited	CUMMINSIND	900
38	Dabur India Limited	DABUR	1250
39	Divi's Laboratories Limited	DIVISLAB	400
40	DLF Limited	DLF	3300

41	Dr. Reddy's Laboratories Limited	DRREDDY	250
42	Eicher Motors Limited	EICHERMOT	30
43	Equitas Holdings Limited	EQUITAS	4900
44	Escorts Limited	ESCORTS	1100
45	Exide Industries Limited	EXIDEIND	2900
46	The Federal Bank Limited	FEDERALBNK	7000
47	GAIL (India) Limited	GAIL	5334
48	Glenmark Pharmaceuticals Limited	GLENMARK	1400
49	GMR Infrastructure Limited	GMRINFRA	45000
50	Godrej Consumer Products Limited	GODREJCP	800
51	Grasim Industries Limited	GRASIM	750
52	Havells India Limited	HAVELLS	1000
53	HCL Technologies Limited	HCLTECH	1400
54	Housing Development Finance Corporation Limited	HDFC	250
55	HDFC Bank Limited	HDFCBANK	500
56	Hero MotoCorp Limited	HEROMOTOCO	200
57	Hindalco Industries Limited	HINDALCO	3500
58	Hindustan Petroleum Corporation Limited	HINDPETRO	2100
59	Hindustan Unilever Limited	HINDUNILVR	300
60	Indiabulls Housing Finance Limited	IBULHSGFIN	1200
61	ICICI Bank Limited	ICICIBANK	1375
62	ICICI Prudential Life Insurance Company Limited	ICICIPRULI	1500
63	Vodafone Idea Limited	IDEA	98000
64	IDFC First Bank Limited	IDFCFIRSTB	12000
65	Indraprastha Gas Limited	IGL	2750
66	InterGlobe Aviation Limited	INDIGO	300
67	IndusInd Bank Limited	INDUSINDBK	400
68	Bharti Infratel Limited	INFRATEL	2000
69	Infosys Limited	INFY	1200
70	Indian Oil Corporation Limited	IOC	4000
71	ITC Limited	ITC	2400
72	Jindal Steel & Power Limited	JINDALSTEL	5000
73	JSW Steel Limited	JSWSTEEL	2300
74	Jubilant Foodworks Limited	JUBLFOOD	500
75	Just Dial Limited	JUSTDIAL	1400
76	Kotak Mahindra Bank Limited	KOTAKBANK	400
77	L&T Finance Holdings Limited	L&TFH	5600
78	LIC Housing Finance Limited	LICHSGFIN	1300
79	Larsen & Toubro Limited	LT	375
80	Lupin Limited	LUPIN	700
81	Mahindra & Mahindra Limited	M&M	1000
82	Mahindra & Mahindra Financial Services Limited	M&MFIN	1600
83	Manappuram Finance Limited	MANAPPURAM	6000
84	Marico Limited	MARICO	1300

85	Maruti Suzuki India Limited	MARUTI	100
86	United Spirits Limited	MCDOWELL-N	1250
87	Max Financial Services Limited	MFSL	1300
88	Mahanagar Gas Limited	MGL	600
89	MindTree Limited	MINDTREE	800
90	Motherson Sumi Systems Limited	MOTHERSUMI	5000
91	MRF Limited	MRF	10
92	Muthoot Finance Limited	MUTHOOTFIN	1500
93	National Aluminium Company Limited	NATIONALUM	11700
94	NCC Limited	NCC	9000
95	Nestle India Limited	NESTLEIND	50
96	NIIT Technologies Limited	NIITTECH	375
97	NMDC Limited	NMDC	6000
98	NTPC Limited	NTPC	4800
99	Oil India Limited	OIL	3399
100	Oil & Natural Gas Corporation Limited	ONGC	4100
101	Page Industries Limited	PAGEIND	25
102	Piramal Enterprises Limited	PEL	309
103	Petronet LNG Limited	PETRONET	3000
104	Power Finance Corporation Limited	PFC	6200
105	Pidilite Industries Limited	PIDILITIND	500
106	Punjab National Bank	PNB	8300
107	Power Grid Corporation of India Limited	POWERGRID	4000
108	PVR Limited	PVR	400
109	The Ramco Cements Limited	RAMCOCEM	800
110	RBL Bank Limited	RBLBANK	1500
111	REC Limited	RECLTD	6000
112	Reliance Industries Limited	RELIANCE	500
113	Steel Authority of India Limited	SAIL	15700
114	State Bank of India	SBIN	3000
115	SHREE CEMENT LIMITED	SHREECEM	50
116	Siemens Limited	SIEMENS	550
117	SRF Limited	SRF	250
118	Shriram Transport Finance Company Limited	SRTRANSFIN	600
119	Sun Pharmaceutical Industries Limited	SUNPHARMA	1250
120	Sun TV Network Limited	SUNTV	1200
121	Tata Chemicals Limited	TATACHEM	900
122	Tata Global Beverages Limited	TATAGLOBAL	2700
123	Tata Motors Limited	TATAMOTORS	4300
124	Tata Power Company Limited	TATAPOWER	9000
125	Tata Steel Limited	TATASTEEL	1500
126	Tata Consultancy Services Limited	TCS	250
127	Tech Mahindra Limited	TECHM	1200
128	Titan Company Limited	TITAN	750

129	Torrent Pharmaceuticals Limited	TORNTPHARM	500
130	Torrent Power Limited	TORNTPOWER	3000
131	TVS Motor Company Limited	TVSMOTOR	1350
132	United Breweries Limited	UBL	700
133	Ujjivan Financial Services Limited	UJJIVAN	1700
134	UltraTech Cement Limited	ULTRACEMCO	200
135	UPL Limited	UPL	900
136	Vedanta Limited	VEDL	3500
137	Voltas Limited	VOLTAS	1000
138	Wipro Limited	WIPRO	3200
139	Yes Bank Limited	YESBANK	8800
140	Zee Entertainment Enterprises Limited	ZEEL	1700